

當日期貨市場：上漲勢頭相當積極

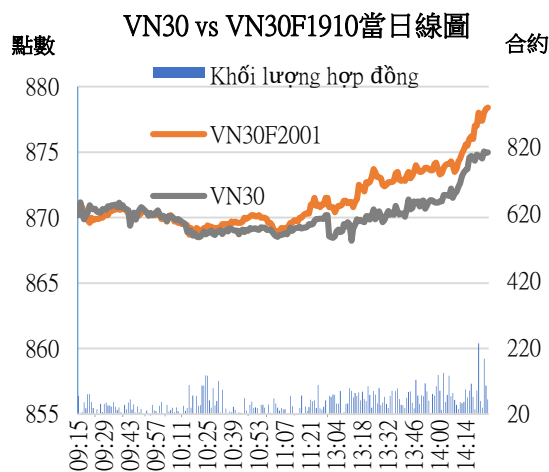
2019/12/27

合約走勢

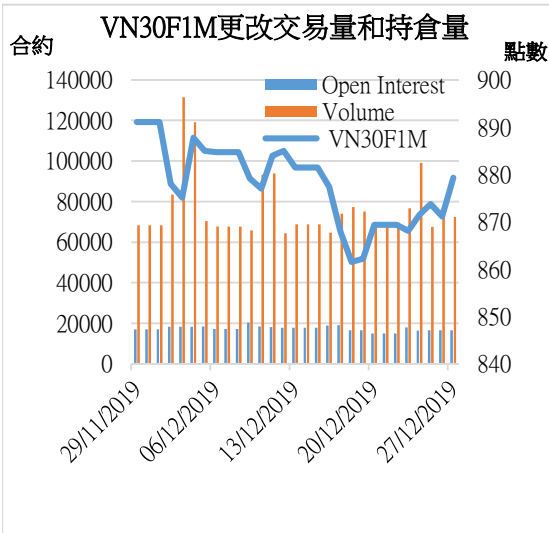
收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2001	879.3	8.2	72,451	16/01
VN30F2002	880.0	7.0	260	20/02
VN30F2003	884.0	5.0	60	19/03
VN30F2006	890.0	7.0	95	18/06

源自：Bloomberg - YSVN



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技術信號

- VN30F2001 突破了 876 點的短期阻力位，並收於該區域的上方。RSI 動量指標在跌至 40 後繼續急劇上漲，表明上漲勢頭仍很好。同時，合約量也略有增加，為 72,451 合約。
- 受到來自動量和價格波動的積極信號的影響，當前的恢復趨勢可以讓 VN30F2001 測試先前約 890 點的阻力位，相當於 161.8% Fibonacci。

投資策略

- 當天策略 (Intraday)：投資者可以繼續持有 885-890 點阻力位的多頭部位。同時，盤中下跌至約 881 點，投資者可考慮開新多頭，短期目標為 885 點，停損為 878.5 點。
- 主要短期趨勢策略 (Daily)：投資者繼續觀察並等待市場明確的信號。

趨勢	VN30F2001-Daily	VN30F2001-1H
短期	下跌	上漲
支撐 1	850	878
支撐 2	810	870
阻力 1	890	885
阻力 2	900	890



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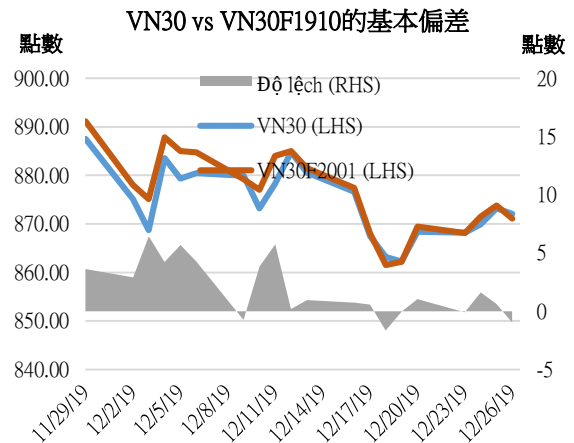
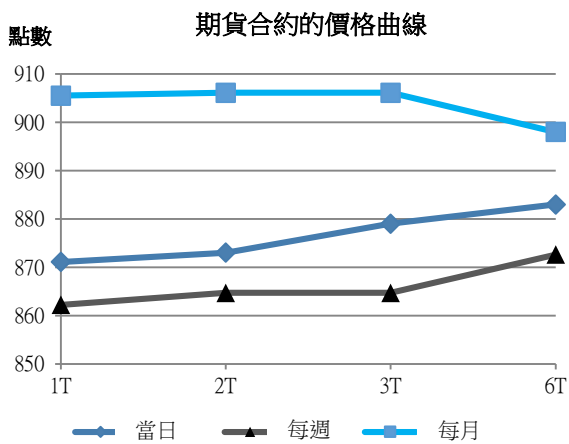
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期貨合約

	收盤價	+/-	+/- %	成交量	+/- %	Fair Value	最後清算日	剩餘時間
	單位：點	點	%	合約		單位：點		日
VN30 Index	876.4	4.3	0.5%	0				
VN30F2001	879.3	8.2	0.9%	72,451	0.05%	879	16/01/2020	20
VN30F2002	880.0	7.0	0.8%	260	59.51%	887	20/02/2020	54
VN30F2003	884.0	5.0	0.6%	60	185.71%	893	19/03/2020	82
VN30F2006	890.0	7.0	0.8%	95	156.76%	913	18/06/2020	173



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
HPG	1.25	ROS	-0.47
VNM	0.83	EIB	-0.29
BID	0.55	SAB	-0.28
NVL	0.52	VIC	-0.12
HDB	0.47	MSN	-0.06

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
BID	4.52	ROS	-6.99
HPG	2.39	CTD	-2.36
HDB	1.89	SAB	-1.24
NVL	1.76	EIB	-1.17
VCB	1.23	DPM	-1.12



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VN30 指數股票名單

股票代碼	企業名稱	產業	比重	收盤價	資本	PER	PBR	3 個月成交量	外資持股	52 週走高	52 週走低
		單位	%	VND	Tỷ VND	x	x	000 cp	%	VND	VND
BID	越南投資與發展商業股份銀行	金融	1.1%	46,200	163,495	19.3	2.5	1,055	21%	43,000	30,550
CTD	Coteccons 建築股份公司	工業	0.4%	53,900	4,883	6.5	0.6	59	48%	162,000	64,000
CTG	越南工商股份銀行	金融	1.0%	20,650	76,144	12.5	1.0	2,889	29%	24,400	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	68,800	49,132	37.1	3.1	172	25%	104,000	69,900
DPM	油氣化學原料 - 化肥股份公司	原材料	0.3%	13,200	5,048	19.9	0.6	375	19%	23,700	12,600
EIB	越南進出口貿易股份銀行	金融	2.7%	16,900	21,023	33.1	1.3	116	30%	19,100	13,350
FPT	FPT 發展投資工藝股份公司	CNTT	4.8%	57,600	37,983	11.9	2.8	1,747	49%	61,300	36,818
GAS	越南氣體總公司 - 股份公司	公用服務	1.5%	97,000	192,926	17.1	4.2	303	4%	114,900	82,400
GMD	Gemadept 運輸股份公司	工業	0.9%	23,500	7,082	12.2	1.1	420	49%	29,600	23,800
HDB	胡志明市發展商業股份銀行	金融	2.9%	27,000	25,653	9.0	1.6	1,852	24%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.8%	23,550	62,400	8.9	1.4	4,730	38%	27,577	20,300
MBB	軍隊貿易股份銀行	金融	4.8%	20,900	51,398	6.8	1.3	4,785	20%	23,900	16,713
MSN	Masan 集團股份公司	必需消費品	5.1%	56,900	81,242	15.4	2.4	483	40%	92,000	68,600
MWG	世界移動通信投資股份公司	非必需消費品	5.0%	113,500	48,253	13.1	4.3	714	49%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	3.2%	57,900	52,756	17.8	2.6	415	7%	69,500	53,700
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.3%	86,500	18,050	16.8	4.4	493	49%	89,300	64,800
REE	冷機電股份公司	工業	1.0%	35,900	11,131	6.4	1.1	932	49%	40,150	29,450
ROS	FLC Faros 建築股份公司	工業	0.9%	19,950	14,105	71.6	2.4	21,704	3%	43,500	24,350
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.5%	230,500	147,495	31.2	8.2	23	63%	291,000	230,000
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.8%	18,500	10,972	42.5	1.5	1,282	6%	21,500	15,400
SSI	SSI 西貢證券股份公司	金融	0.9%	18,100	10,085	11.2	1.0	1,740	56%	30,000	19,750
STB	西貢商信銀行 (sacombank)	金融	2.8%	10,150	18,217	6.5	0.7	3,532	13%	13,200	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.2%	23,200	80,153	8.6	1.4	2,039	22%	29,150	19,900
VCB	越南外商貿易股份銀行	金融	4.0%	90,500	316,367	16.2	3.9	762	24%	92,500	51,000
VHM	Vinhomes 股份公司	房地產	5.4%	84,500	306,815	20.3	7.1	908	15%	102,300	70,900
VIC	Vingroup 集團股份公司	房地產	8.0%	115,200	387,125	72.8	5.0	379	15%	126,500	95,300
VJC	Vietjet 越捷航空股份公司	工業	5.8%	143,600	75,747	14.7	5.6	540	20%	147,100	107,300
VNM	越南牛奶股份公司	必需消費品	9.5%	118,200	212,622	22.1	7.8	1,004	59%	152,600	117,300
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.3%	19,700	48,255	6.0	1.2	2,714	23%	23,000	17,500
VRE	Vincom Retail 股份公司	房地產	2.5%	33,400	78,015	32.4	2.7	3,088	33%	39,950	26,700



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